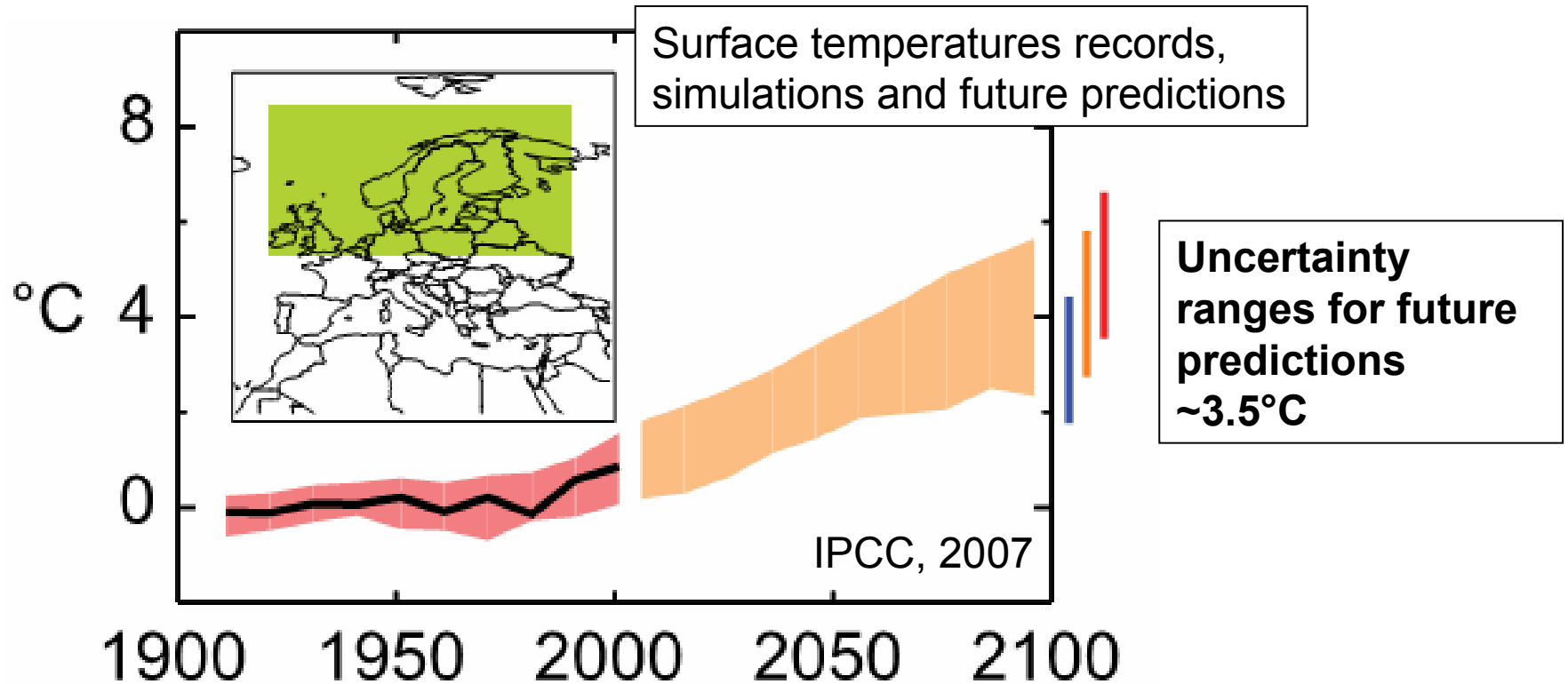


3D Simulation and Inversion for Reconstructing Ground Surface Temperature Histories in Complex Settings

Peter Hopcroft, Kerry Gallagher, Chris Pain & Fangxin Fang
Earth Science & Engineering, Imperial College London.

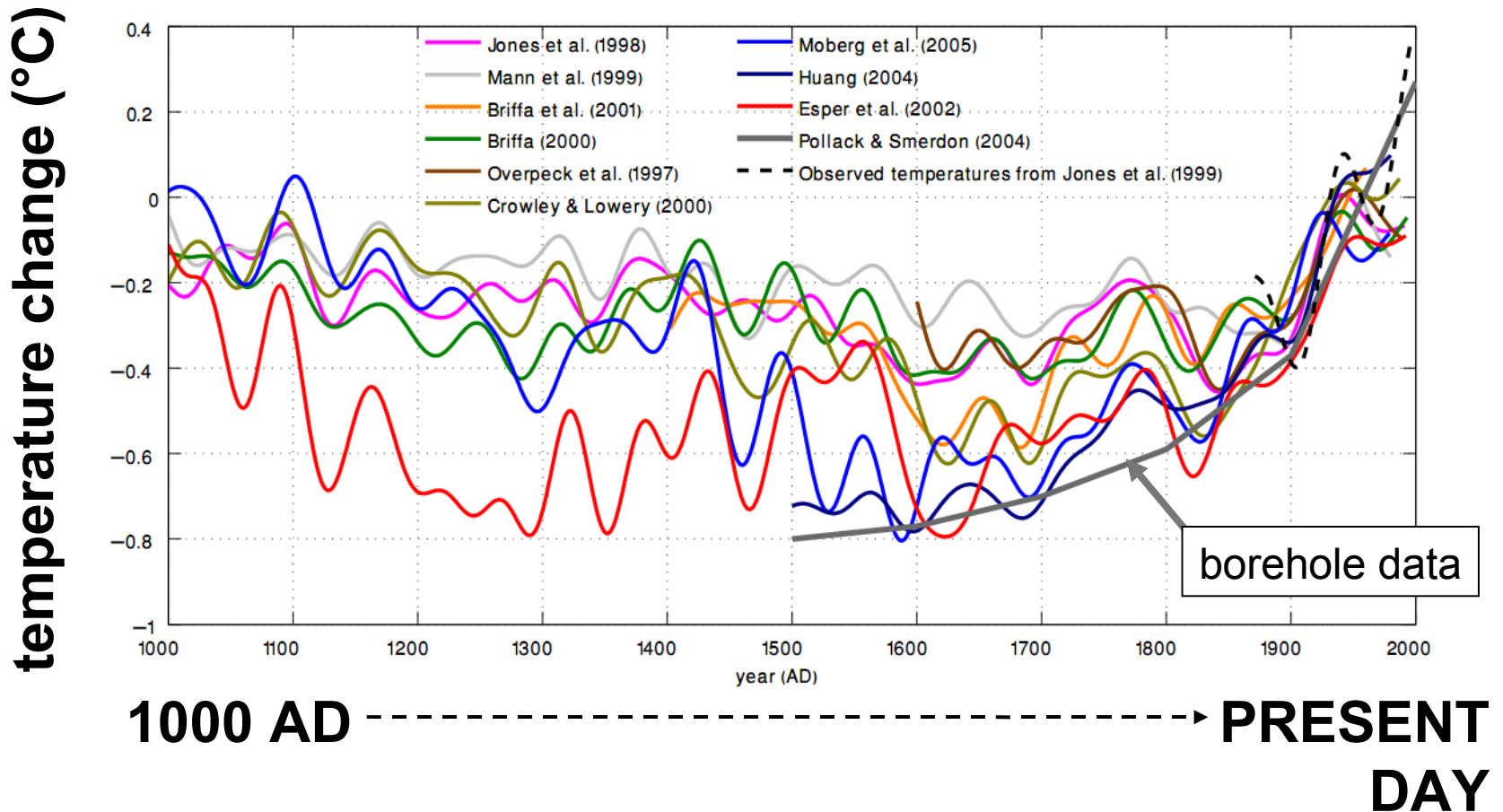
19th June 2008
AOPP Oxford University

Climate & climate model predictions

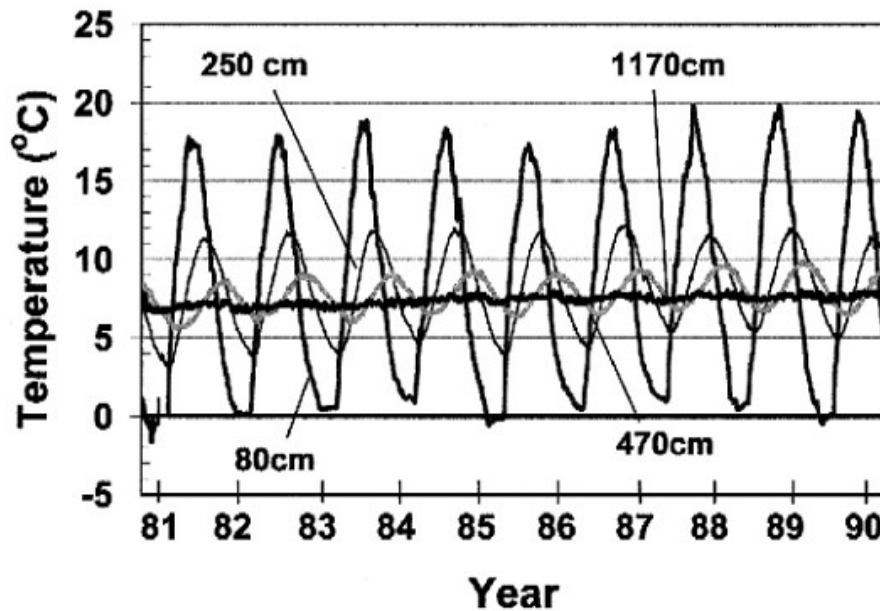
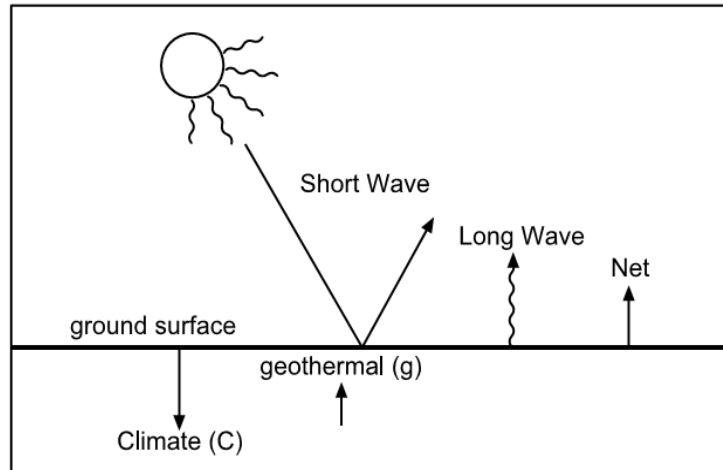


Temperature changes last 1000 years

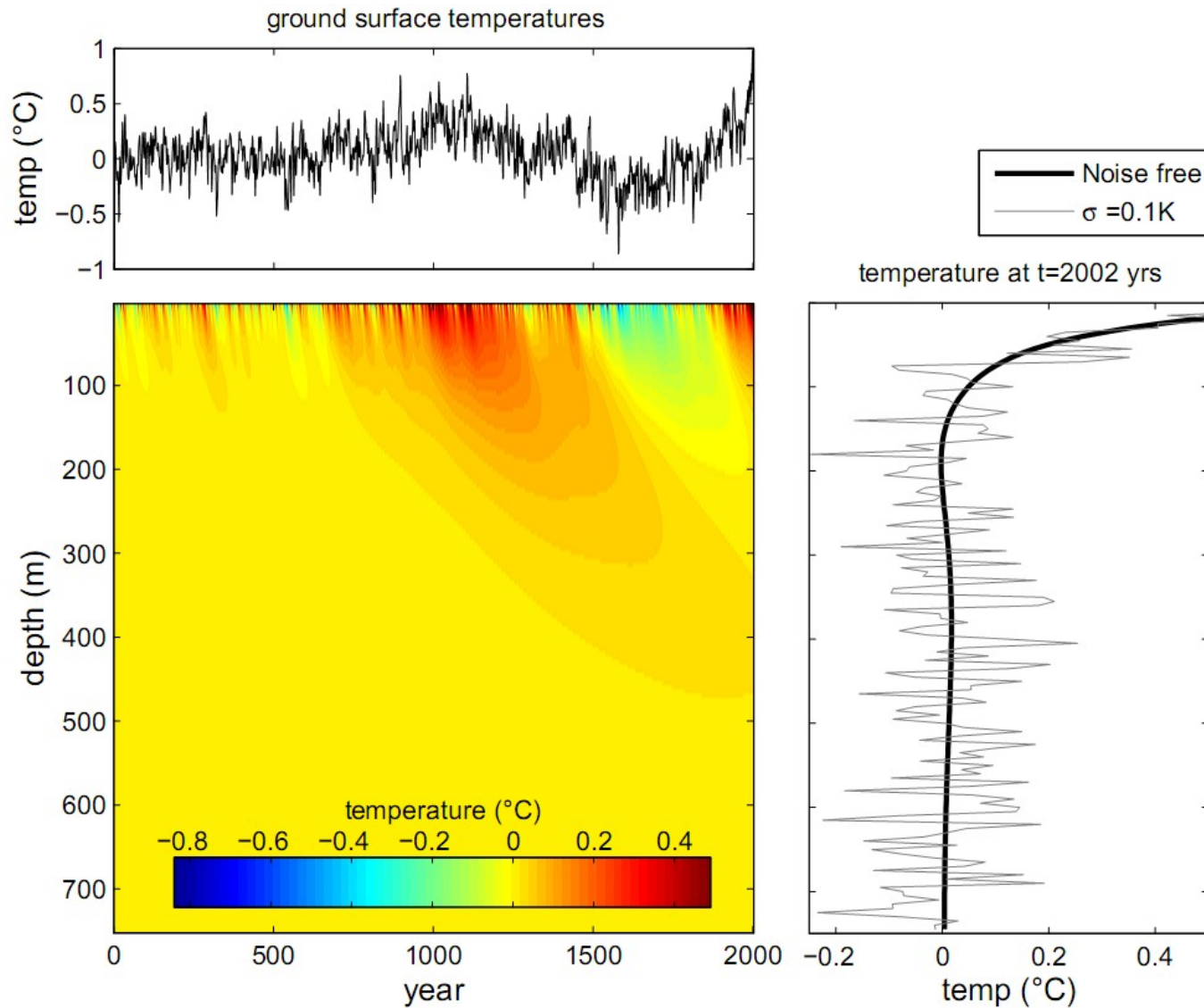
Colours = proxy data (tree rings, corals etc)



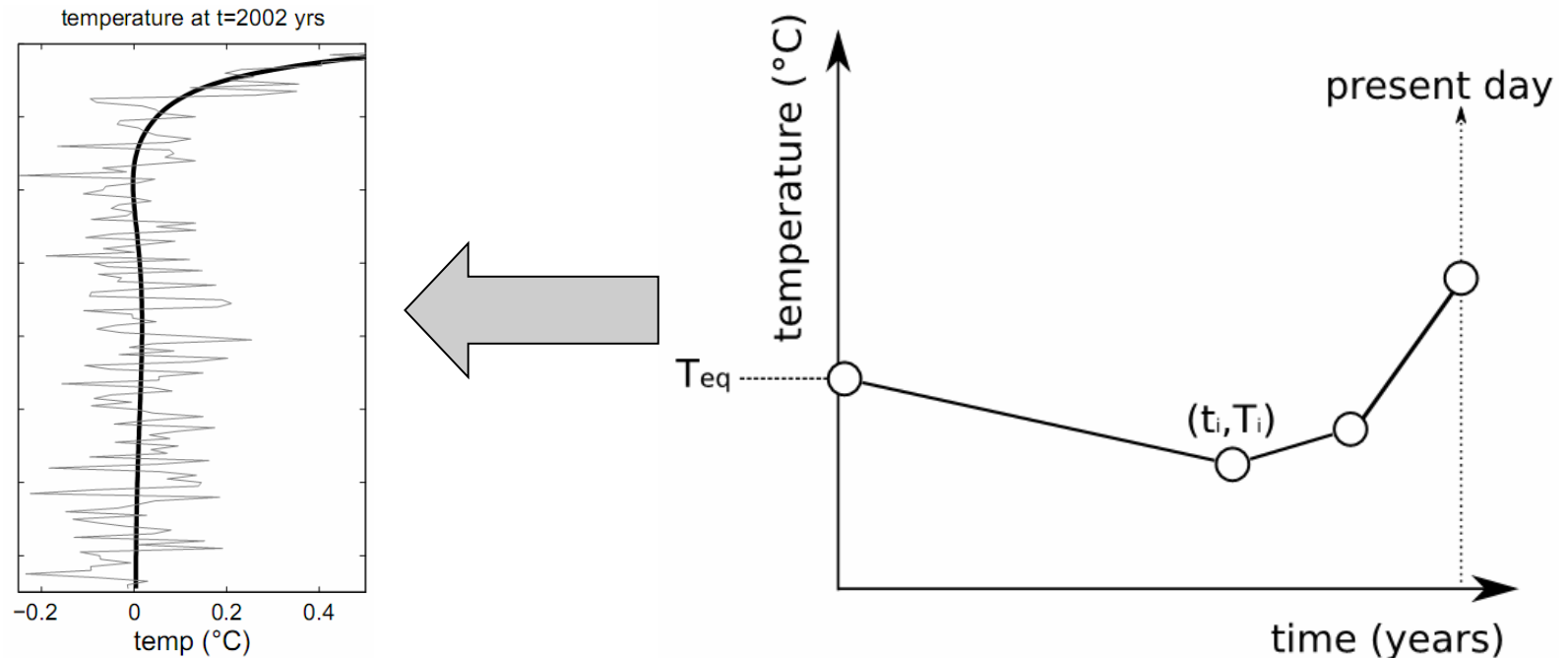
Ground surface energy balance



Underground temperature perturbations



Model setup



We wish to relate a model of past temperature changes to the observed data.

This requires us to solve an **inverse problem** whereby the parameters of the model are estimated from the measured data.

Bayesian inference

- Bayes' Law: $\text{posterior} = \frac{\text{prior} \times \text{likelihood}}{\text{evidence}}$

Prior term encompasses model formulation and helps to constrain model parameters to physically reasonable values.

Likelihood term is a measure of the model fit to the data.

Evidence term used to compare different models and favours simpler models which adequately fit the data.

Posterior term is then a fusion of the prior with all the information provided by the data.

Reversible Jump Markov chain Monte Carlo

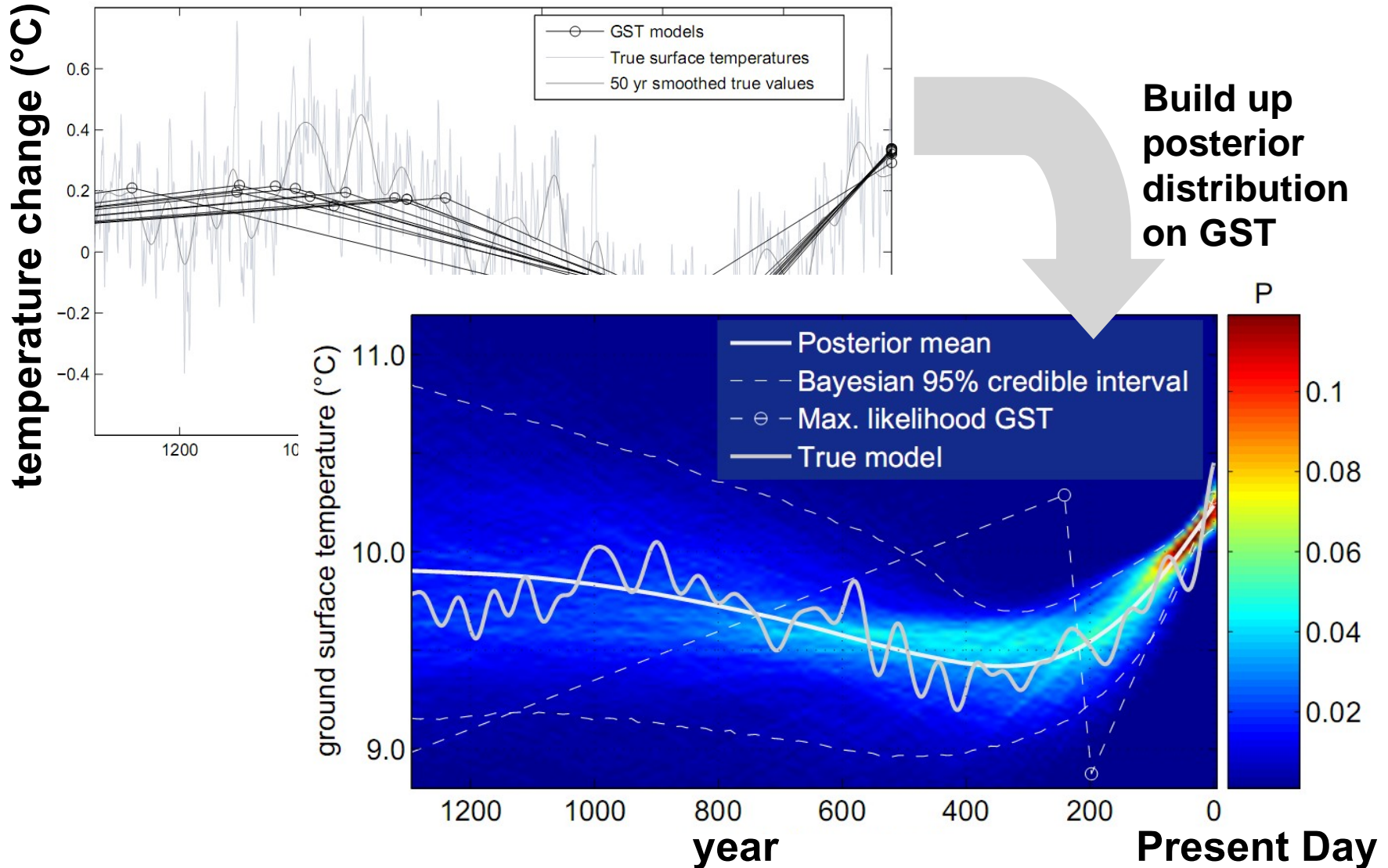


Iterate

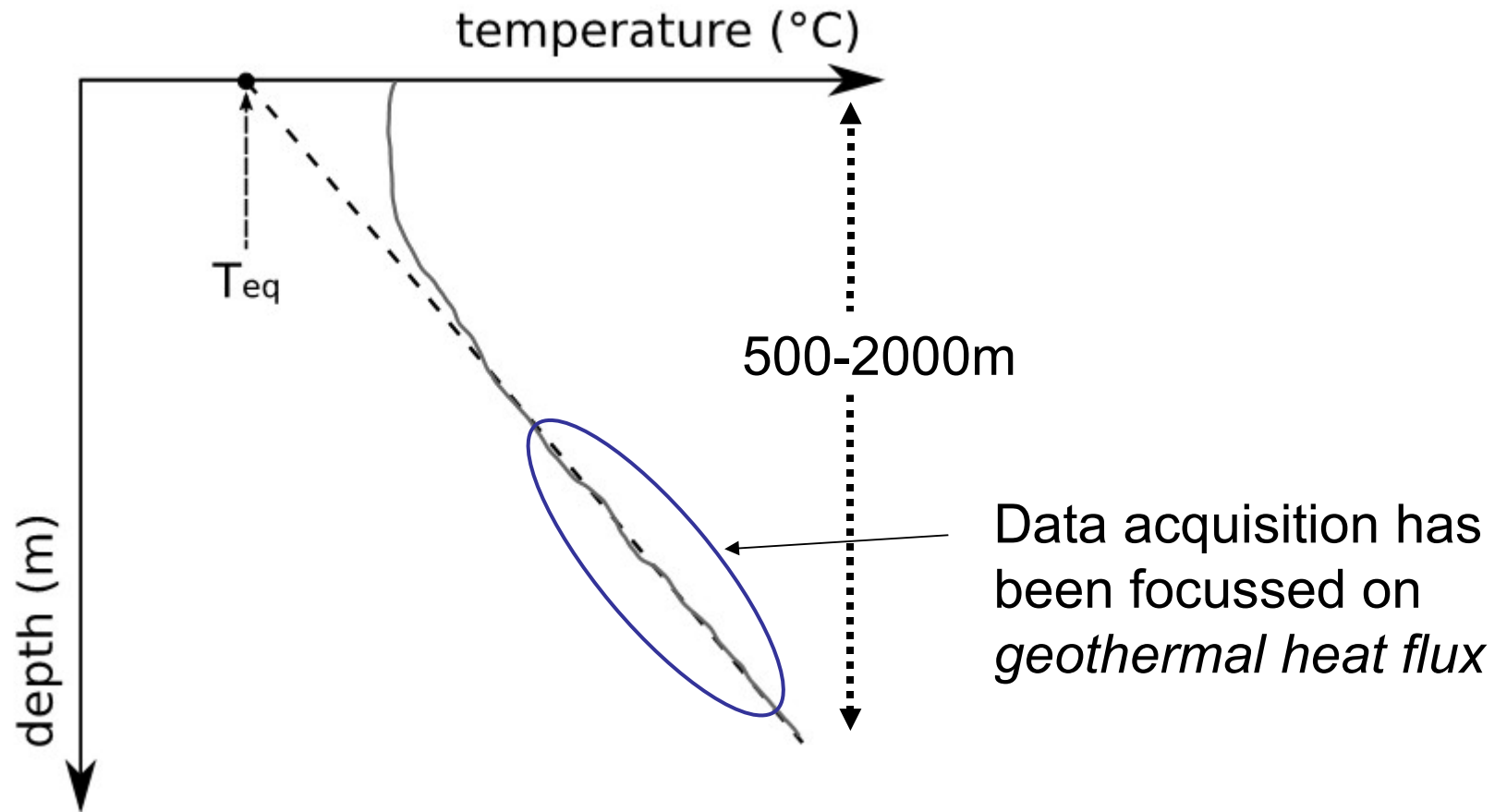
- Propose new m
- Calculate likelihood with new m'
- Accept new m' or retain current m

Sample iteratively from the posterior distribution of the model parameters conditioned on the data and the prior.

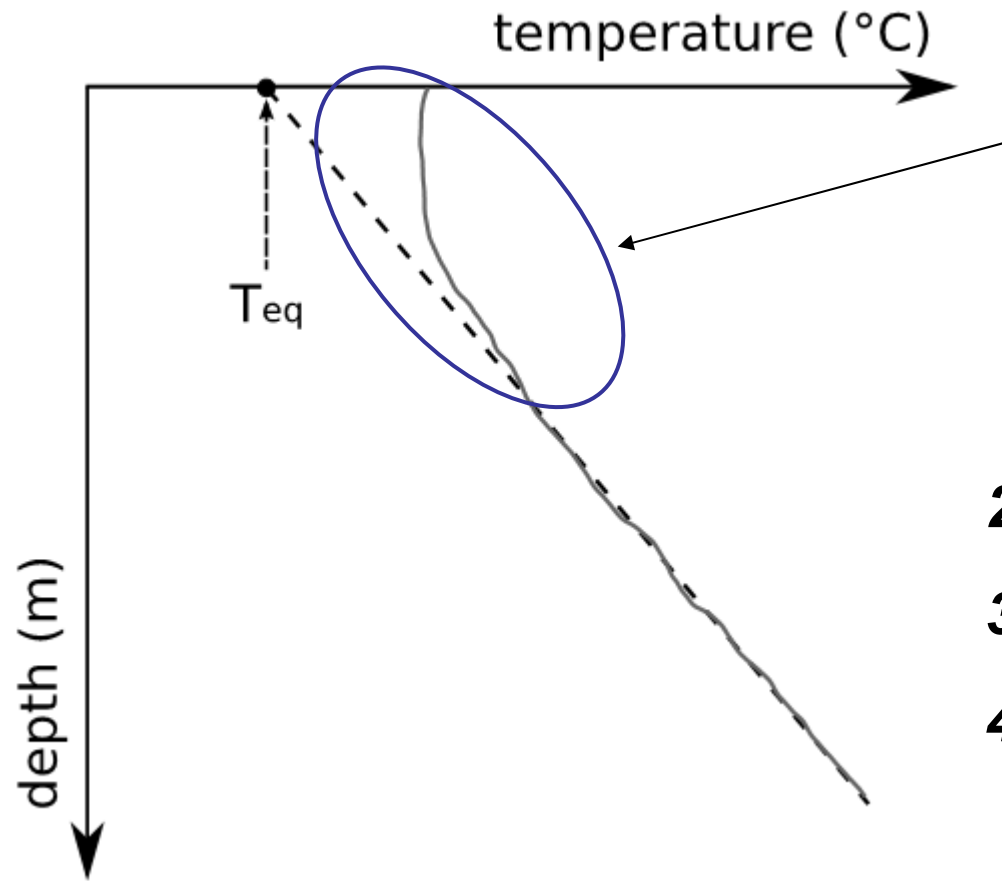
RJ-MCMC sampling: Synthetic test 1D



Data



Data continued



Data at shallow depths are most significant for recent (500 year) climate reconstructions, but at these depths the effects of

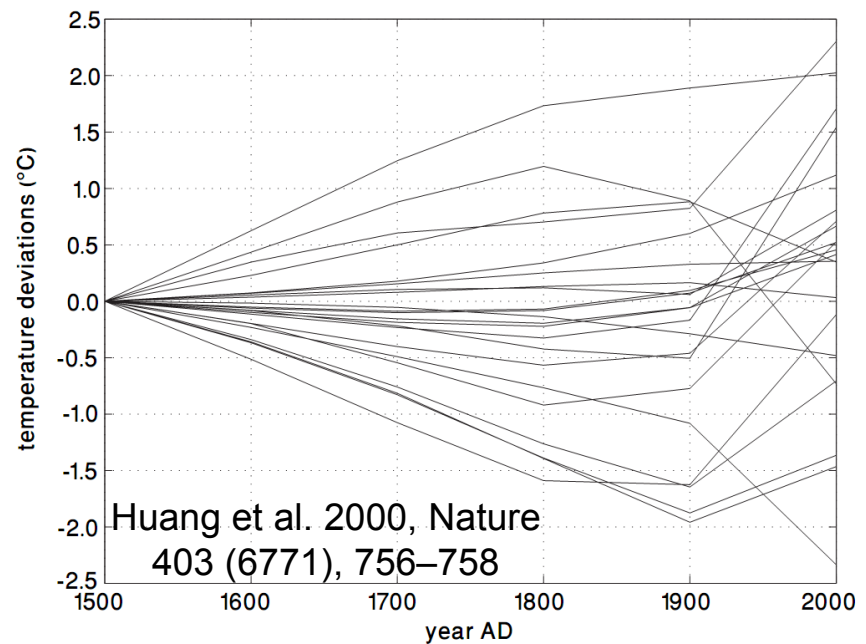
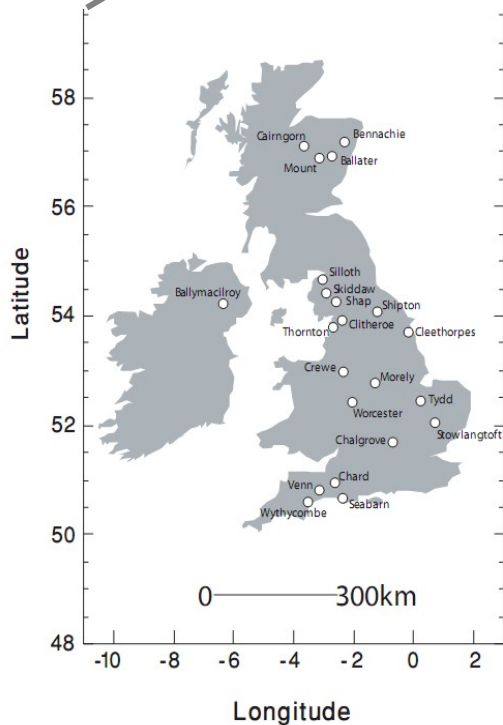
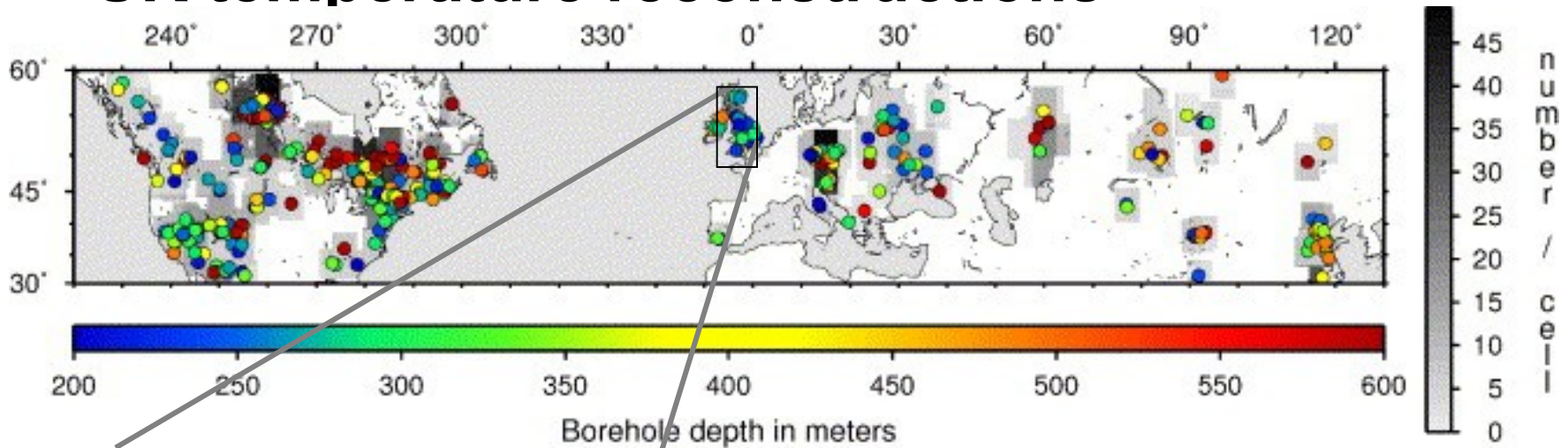
2) *Topography*

3) *Fluid flow*

4) *Land use change*

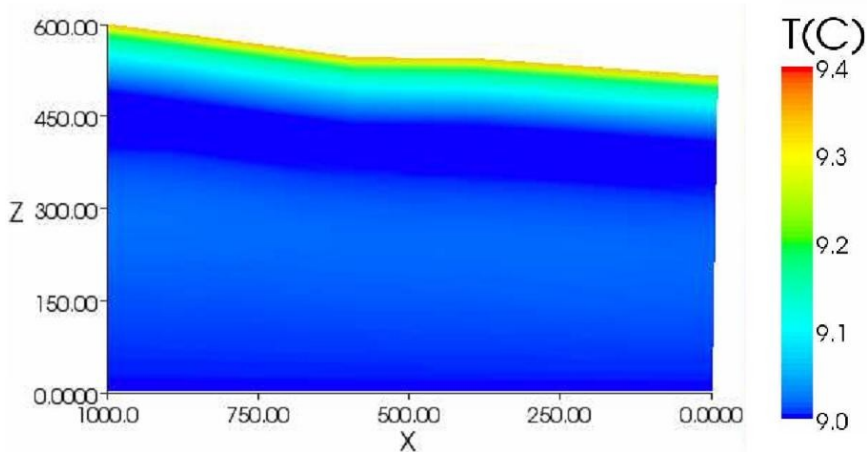
can also be significant.

UK temperature reconstructions

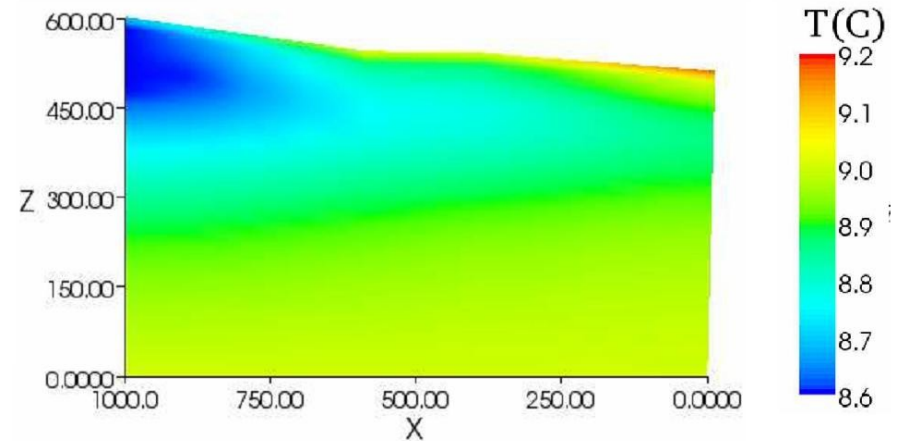


3D Finite element modelling

(a)



(b)



3D finite element solutions for the underground temperature perturbation caused by a 2000 year surface air temperature history

(b) No variation of ground temperature with altitude,

(c) 0.006K/km lapse rate.

Model reduction using POD

Snapshot data \mathbf{S} is collected from output of the original FE simulation. The mean is subtracted to give:

$$\Psi_{ij} = \mathbf{S}_{ij} - \bar{\mathbf{S}}_j$$

We wish to find a finite set of basis functions to represent this data. To achieve this we calculate the singular value decomposition:

$$\Psi_{ij} = \mathbf{U} \Delta \mathbf{V}^T$$

Then the optimal representation can be found by:

$$\Phi = \Psi_{ij} \mathbf{U}_i / \sqrt{\lambda_i}, \quad i = 1, \dots, k$$

The accuracy can be controlled by calculating the ‘energy’:

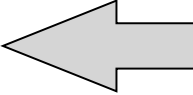
$$I(k) = \frac{\sum_{i=1}^k \lambda_i}{\sum_{i=1}^n \lambda_i}$$

The original FE model:

$$\mathbf{A}\mathbf{T}^{m+1} + \mathbf{B}\mathbf{T}^m = (1 - \theta)\mathbf{f}^m + \theta\mathbf{f}^{m+1}$$

Now becomes:

$$\hat{\mathbf{A}}\mathbf{a}^{m+1} + \hat{\mathbf{B}}\mathbf{a}^m = (1 - \theta)\hat{\mathbf{f}}^m + \theta\hat{\mathbf{f}}^{m+1}$$


$$\begin{aligned}\hat{\mathbf{A}} &= \Phi^T \mathbf{A} \Phi \\ \hat{\mathbf{B}} &= \Phi^T \mathbf{B} \Phi \\ \hat{\mathbf{f}}^m &= \Phi^T \mathbf{f}^m\end{aligned}$$

This new model is of dimension $k \times k$ where k is the number of retained singular values,

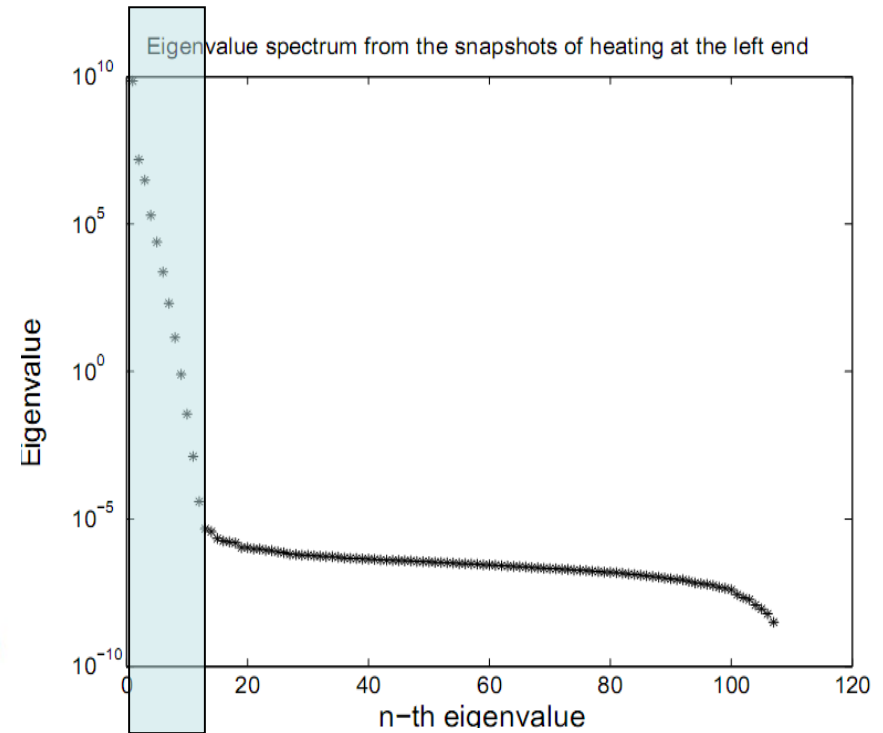
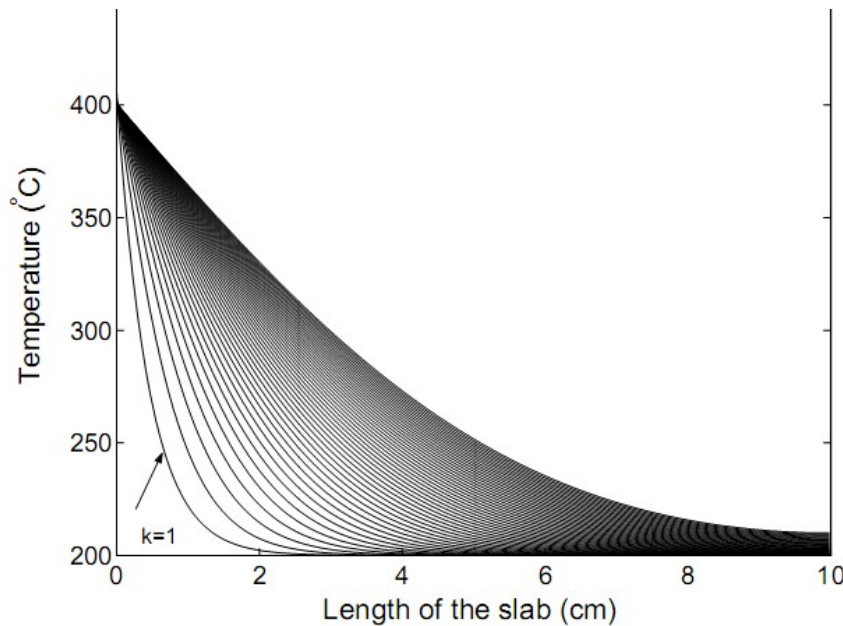
and crucially $k \ll$ the number of nodes in FE model.

The full scale solution at the last time-step can then be calculated from the POD coefficients using:

$$\mathbf{T} = \Phi \mathbf{a}$$

Snapshot data & Eigenvalues

Heat conduction into a slab over time:



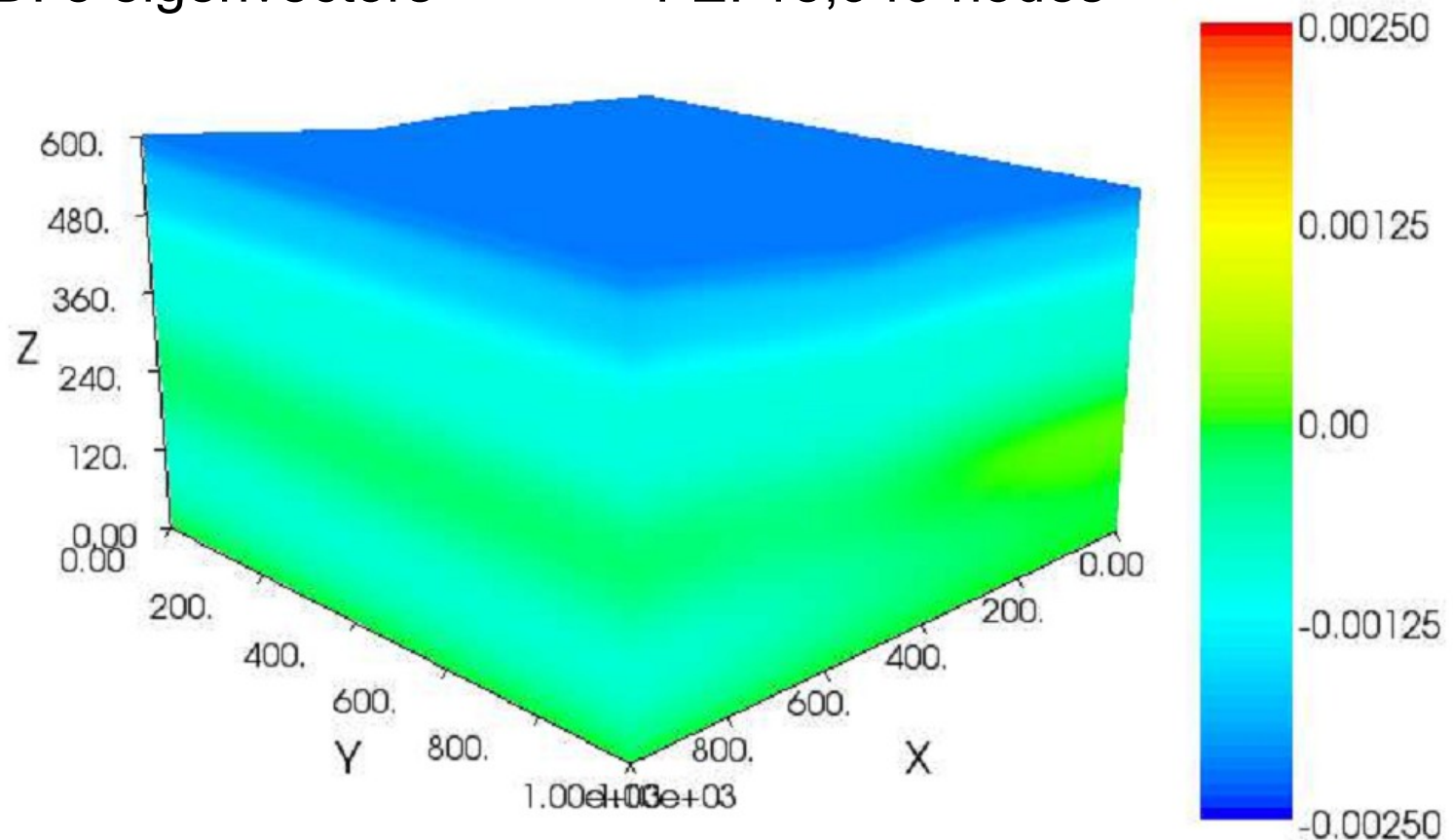
There is a sharp drop-off in the eigenvalues.

POD error

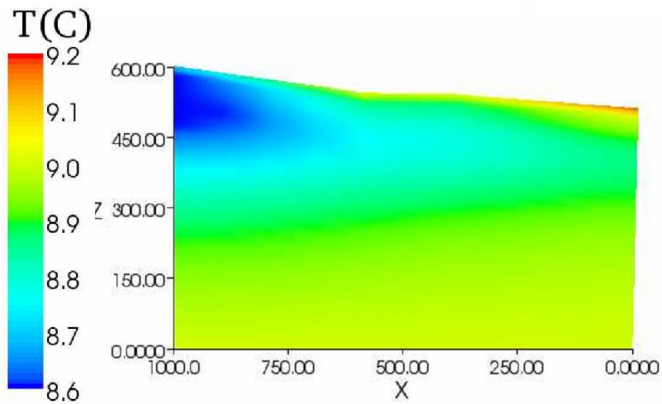
Difference between a POD and FE simulation: with 300x6yr time steps.

POD: 8 eigenvectors

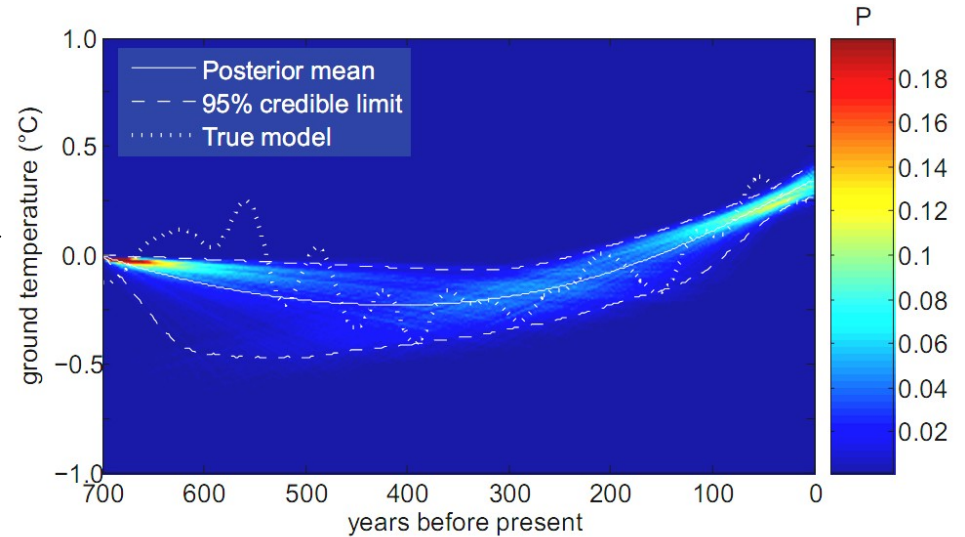
FE: 18,949 nodes



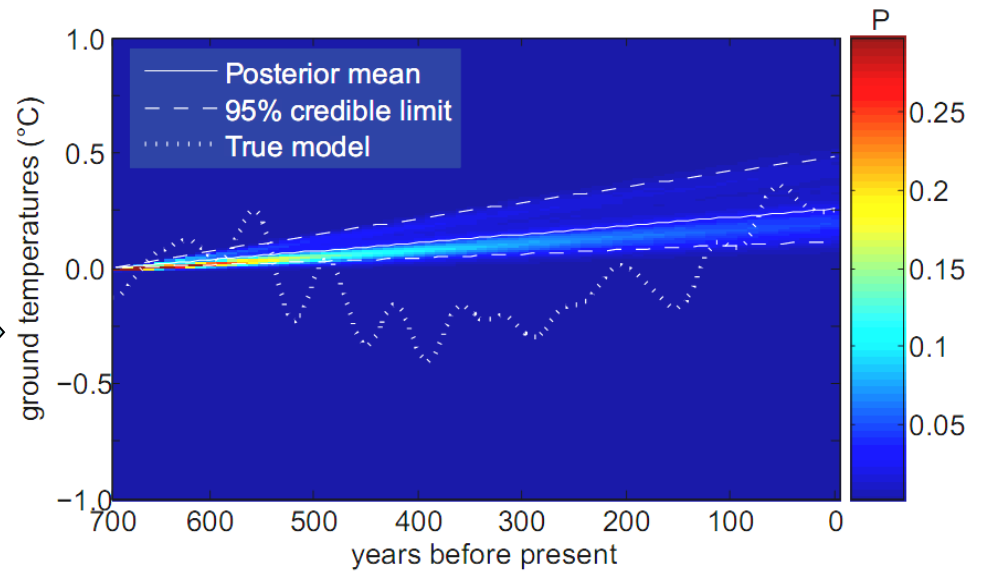
Comparing 1D/3D inversions



3D →

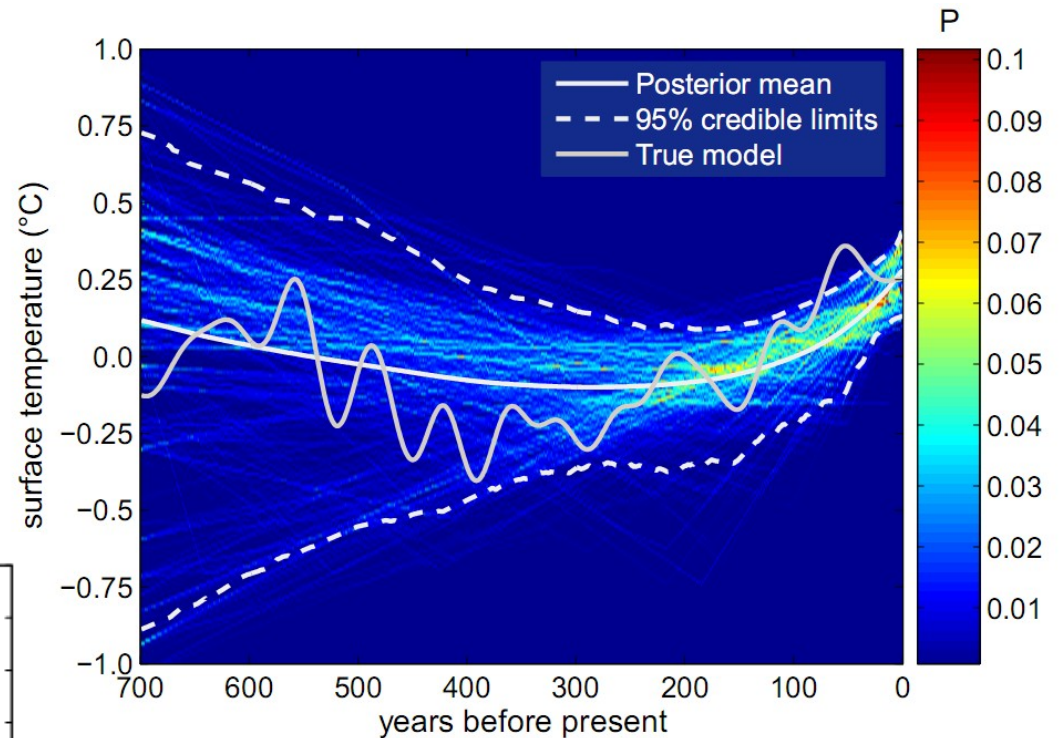
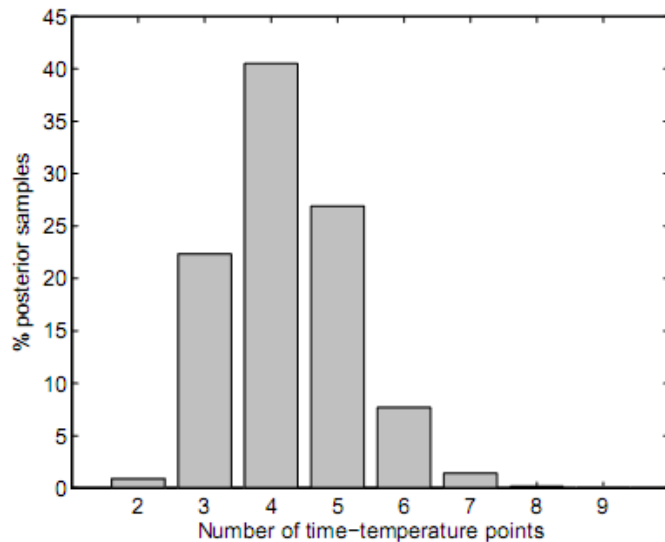


1D →



Realistic synthetic example

Synthetic data with realistic noise also accounting for uncertain thermal conductivity in the volume.



Conclusions & Future work

- POD allows inversion of computationally expensive forward models
- Attention must be paid to error analysis (especially for non-linear simulations) so that the reduced order model solutions are valid.
- We would like to use Ordnance Survey Digital Elevation data for real data cases taking account of the measured topography.
- Future work could be to include underground fluid flow in the forward model.

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